CALL FOR PAPERS

<u>The Financial Research Centre</u>, <u>Department of Finance</u>, Faculty of Business Administration, Corvinus University of Budapest and <u>the Game Theory Research Group</u>, Centre for Economic and Regional Studies, Hungarian Academy of Sciences invite you to the

7th Annual Financial Market Liquidity Conference Budapest, Hungary

17th-18th November, 2016

http://liquidityconference.uni-corvinus.hu/

Building on the successes of the <u>previous conferences</u> since 2010, we have the pleasure to organize for the seventh year in a row an event related to financial market liquidity. The conference will be held at the <u>Corvinus University of Budapest</u>.

The aim of the conference is to bring together academics and practitioners to discuss state-of-the-art results in the field of financial market liquidity. These topics include:

Market Liquidity and Funding Liquidity; Liquidity Aspects of Systemic Risk; Game Theoretic Aspects of Liquidity and Financial Risk; Global Liquidity (both Public and Private) and Regulations; Leverage and Macroeconomic Determinants; Market Microstructure with Emphasis on Liquidity; Asset Pricing and Management with Illiquid Assets; Illiquid Alternative Investments and Asset Innovations.

Keynote speaker:

Anthony Saunders (NYU Stern School of Business)

Confirmed invited speakers (incomplete list):

- * Carlo Acerbi (MSCI)
- * Jonathan A. Batten (Monash University)
- * Rosario N. Mantegna (Central European University)
- * Niklas Wagner (Passau University)

For presentation, please send abstracts or full papers to liquidityconference@gmail.com by 17th June 2016. Papers will be anonymously reviewed by at least two members of the Scientific Committee and authors will be notified of the Program Committee's decisions by 17th of August 2016. Acceptance can be for full presentation or poster presentation for the papers that are very relevant but because of time constraints cannot be included in the program. Early bird registration is 1st October 2016, with discounted early bird registration fee of EUR 200 (including coffee breaks, two lunches, conference dinner, conference accessories, conference booklet). Accepted speakers or poster presenters may apply for a reduced registration fee.

Selected papers presented at the conference will be invited for formal submission and consideration for publication in Studies in Economics and Finance and Finance Research Letters